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PTO/SB/21 (08-00)

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U.S. Patent and Trademark Office: U.S. DEPARTMENT OF COMMERCE

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TRANSMITTAL FORM (to be used for all correspondence after initial filing)	Application Number	10/644,281	
	Filing Date	August 20, 2003	
	First Named Inventor	SPIELER, et al.	
	Group Art Unit	3624	
	Examiner Name	TBA	
Total Number of Pages in This Submission	1	Attorney Docket Number	36287-03801

ENCLOSURES (check all that apply)				
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<table border="1"><tr><td>Remarks</td><td></td></tr></table>			Remarks	
Remarks				

SIGNATURE OF APPLICANT, ATTORNEY, OR AGENT	
Firm or Individual name	Milbank, Tweed, Hadley & McCloy LLP Chris L. Holm (Registration No. 39,227)
Signature	
Date	October 6, 2003

CERTIFICATE OF MAILING			
I hereby certify that this correspondence is being deposited with the United States Postal Service as first class mail in an envelope addressed to: Assistant Commissioner for Patents, P.O. Box 1459, Alexandria, VA 22313-1450 on this date: October 6, 2003			
Typed or printed name	Teresita Santos		
Signature		Date	October 6, 2003

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PATENT

Docket No.: 36287-003801

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

Applicant(s) : SPIELER, et al.

Serial No. : 10/644,281 **Group Art Unit** : 3624

Filed : August 20, 2003 **Examiner** : TBA

For : ***SYSTEM AND METHOD FOR MANAGER ENHANCED
RETURN ON COLLATERALIZED DEBT OFFERING
TRANSACTIONS***

INFORMATION DISCLOSURE STATEMENT

**Mail Stop Box No Fee
COMMISSIONER FOR PATENTS
P.O. Box 1450
Alexandria, VA 22313-1450**

Sir:

This Information Disclosure Statement is filed in accordance with 37 C.F.R. §§1.56, 1.97 and 1.98. The items listed on Form PTO-1449, a copy of which is enclosed, may be deemed to be pertinent to the above-identified application and are made of record to assist the Patent and Trademark Office in its examination of this application. The Examiner is respectfully requested to fully consider the items and to independently ascertain their teaching.

1. ☒ For each of the following items listed on the enclosed copy of Form PTO-1449 that is not in the English language, an English language translation of that item or a portion thereof or a concise explanation of the relevance of that item is enclosed:

A. A translation of the abstract JP-02001273180A is provided.

2. ☐ For each of the following items listed on the enclosed copy of Form PTO-1449 that is not in the English language, a concise explanation of the relevance of that item is being incorporated in the specification of the above-identified application.
3. ☐ Any copy of the items listed on the enclosed copy of Form PTO-1449 that is not enclosed with this Information Disclosure Statement was previously cited by or submitted to the Patent and Trademark Office in the prior ☐ Continuation, ☐ Divisional or ☐ Continuation-In-Part application under 37 C.F.R. §1.60, U.S. Serial No. _____, filed _____.

4. ☒ No fee is due under 37 C.F.R. §1.17(p) for this Information Disclosure Statement since it is being filed in compliance with:

☒ 37 C.F.R. §1.97(b)(1), within three months of the filing date of the above-identified application.

☐ 37 C.F.R. §1.97(b)(2), within three months of the date of entry into the national stage as set forth in §1.491 in an international application.

☐ 37 C.F.R. §1.97(b)(3), before the mailing date of a first Office action on the merits.

5. ☐ No fee is due under 37 C.F.R. §1.17(p) for this Information Disclosure Statement since it is being filed in compliance with 37 C.F.R. §1.97(c), after the period specified in paragraph 4 above but before the mailing date of a final action or a Notice of Allowance (where there has been no prior final action), and is accompanied by one of the certifications pursuant to 37 C.F.R. §1.97(e) set forth in paragraph 9 below.

6. ☐ A fee is due under 37 C.F.R. §1.17(p) for this Information Disclosure Statement since it is being filed in compliance with 37 C.F.R. §1.97(c), after the period specified in paragraph 4 above but before the mailing date of a final action or a notice of allowance (where there has been no prior final action):

☐ A check in the amount of \$_____ is enclosed in payment of the fee.

☐ Charge the fee to Deposit Account No. 13-3250 Order No. 36287-03801 A DUPLICATE COPY OF THIS SHEET IS ATTACHED.

7. ☐ A fee is due under 37 C.F.R. §1.17(i)(1) for this Information Disclosure Statement since it is being filed in compliance with 37 C.F.R. §1.97(d), after the mailing date of a final action or a notice of allowance, whichever comes first, but before payment of the issue fee, and is accompanied by:

a. one of the certifications pursuant to 37 C.F.R. §1.97(e) set forth in paragraph 9 below; and

b. the attached petition requesting consideration of this Information Disclosure Statement; and

c. the fee due under 37 C.F.R. §1.17(i)(1) which is paid as set forth in paragraph 10 below.

8. ☐ A fee is due under 37 C.F.R. §1.17(i)(1) for this Information Disclosure Statement since it is being filed in compliance with:

a. ☐ 37 C.F.R. §1.313(b)(3), after the issue fee has been paid and information cited in this Information Disclosure Statement may render at least one claim unpatentable and is accompanied by the attached Petition To Withdraw

Application From Issue;

b. 37 C.F.R. §1.313(b)(5), after the issue fee has been paid and information cited in this Information Disclosure Statement is to be considered in a Continuation application upon abandonment of the instant application and is accompanied by the attached Petition To Withdraw Application From Issue.

c. The fee due under 37 C.F.R. §1.17(i)(1) is paid as set forth in paragraph 10 below.

9. ☐ I hereby certify that each item of information contained in this Information Disclosure Statement was cited in a communication from a foreign patent office in a counterpart foreign application not more than three months prior to the filing of this Information Disclosure Statement.

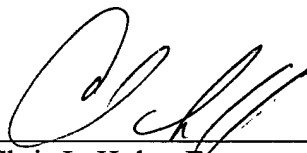
☐ I hereby certify that no item of information in the Information Disclosure Statement filed herewith was cited in a communication from a foreign patent office in a counterpart foreign application or, to my knowledge after making reasonable inquiry, was known to any individual designated in §1.56(c) more than three months prior to the filing of this Information Disclosure Statement.

10. ☐ A check in the amount of \$130.00 is enclosed in payment of the fee due under 37 C.F.R. §1.17(i)(1).

☐ Charge the fee due under 37 C.F.R. §1.17(i)(1) to Deposit Account No. 13-3250. Order No. 36287-03801 A DUPLICATE COPY OF THIS SHEET IS ATTACHED.

☒ The Assistant Commissioner is hereby authorized to charge any additional fees which may be required for this Information Disclosure Statement, or credit any overpayment to Deposit Account No. 13-3250. Order No. 36287-03801 A DUPLICATE COPY OF THIS SHEET IS ATTACHED.

Respectfully submitted,
MILBANK, TWEED, HADLEY & McCLOY LLP

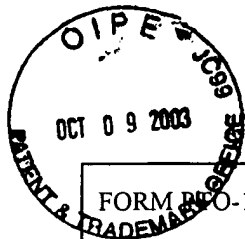


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October 6, 2003

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FORM PTO-1449

U.S. DEPARTMENT OF COMMERCE
PATENT AND TRADEMARK OFFICEATTY. DOCKET NO.:
36287-03801SERIAL NO.:
10/644,281

INFORMATION DISCLOSURE STATEMENT

(Use several sheets if necessary)

APPLICANTS:
SPIELER, et al.FILING DATE:
August 20,, 2003GROUP ART UNIT:
3624

U.S. PATENT DOCUMENTS

EXAMINER INITIAL		DOCUMENT NUMBER	DATE	NAME	CLASS	SUBCLASS	FILING DATE IF APPROPRIATE
		6,338,047	1/08/02	Wallman			6/24/99
		6,282,520	8/28/01	Schirripa			9/9/98
		6,148,293	11/14/00	King			10/17/97
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		5,704,045	12/30/97	King, et al.			1/9/95
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		2002/0116325	8/22/02	Wise, et al.			3/26/01
		2002/0156709	10/24/02	Andrus, et al.			10/29/01
		2001/0011243	8/2/01	Dembo, et al.			3/20/01
		2001/0018677	8/30/01	Hoffman			4/2/01

FOREIGN PATENT DOCUMENTS

		DOCUMENT NUMBER	DATE	COUNTRY	CLASS	SUBCLASS	TRANSLATION	
							YES	NO
	✓	WO 00/75819 A2	12/14/00	PCT				
	✓	JP2002140514A	05/17/02	Japan			✓	



OTHER DOCUMENTS (Including Author, Title, Date, Pertinent Papers, Etc.)

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			An Introduction to the Hedging Greeks, http://www.finpipe.com/introhedge.htm
EXAMINER			DATE CONSIDERED